UNITED STATES PATENT AND TRADEMARK OFFICE
CERTIFICATE OF CORRECTION

PATENT NO.   7,664,695
DATED   February 16, 2010
INVENTOR(S)   Stephen Cutler

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

Column 1, line 47, "(i.e., last trade)" should read -- (i.e., last trade value) –

Column 3, line 36, "According to another aspect of the invention" should read -- According to yet another aspect of the invention --

Column 3, lines 53-61,
"for each selected security and over a specified time period, determining a bid persistence statistic and an ask persistence statistic for market maker, the bid persistence statistic determined by calculating the approximate portion of the specified time period that the market maker has had one or more bids being equal to or higher than a level 1 bid for security, and ask persistence that the market maker has had one or more asks being equal to or lower than a level 1 ask for the security"

        should read

-- determining the combined bid volume and ask volume for each market maker for each selected security from the selected set of securities.
        According to still another aspect of the invention, the invention is a method of tracking activity of a plurality of market makers relating to securities traded on at least one common exchange where the market makers place bids and asks.   The method including the steps of receiving a dynamically updated data stream containing level 1 and level 2 data relating to a plurality of securities traded over the at least one exchange, the level 1 data including at least the last trade price of each security and the level 2 data containing a bid price, a bid time, a bid volume, a security identifier, and a market maker identifier for each bid, and an ask price, an ask time, an ask volume, a security identifier and a market maker identifier for each ask; and analyzing the data stream to derive a statistic indicative of temporary upward or downward price pressure, the statistic derived for each market maker and updated based on the updated data stream, wherein deriving the statistic includes for each market maker, summing the bid volume of each active bid of each market maker for a selected set of securities and summing the ask volume of each active ask of each market maker for a selected set of securities. --

Column 32, line 48, "The method according to claim 26" should read -- The method according to claim 36 --

Column 50, line 10, "an electron receiver" should read -- an electronic receiver --